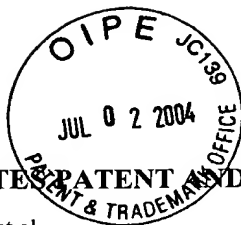


Docket No. 205200US2PCT/phh



3624 2166  
JFW

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

IN RE APPLICATION OF: Yuji UENOHARA, et al.

SERIAL NO: 09/807,963

GAU: 2166

FILED: June 1, 2001

EXAMINER:

FOR: PRICE AND RISK EVALUATION SYSTEM FOR FINANCIAL PRODUCT OR ITS DERIVATIVES, DEALING SYSTEM, RECORDING MEDIUM STORING A PRICE AND RISK EVALUATION PROGRAM, AND RECORDING MEDIUM STORING A DEALING PROGRAM

**INFORMATION DISCLOSURE STATEMENT UNDER 37 CFR 1.97**

COMMISSIONER FOR PATENTS  
ALEXANDRIA, VIRGINIA 22313

SIR:

Applicant(s) wish to disclose the following information.

**REFERENCES**

- ☒ The applicant(s) wish to make of record the references listed on the attached form PTO-1449. Copies of the listed references are attached, where required, as are either statements of relevancy or any readily available English translations of pertinent portions of any non-English language references.
- ☐ A check or credit card payment form is attached in the amount required under 37 CFR §1.17(p).

**RELATED CASES**

- ☐ Attached is a list of applicant's pending application(s) or issued patent(s) which may be related to the present application. A copy of the patent(s), together with a copy of the claims and drawings of the pending application(s) is attached along with PTO 1449.
- ☐ A check or credit card payment form is attached in the amount required under 37 CFR §1.17(p).

**CERTIFICATION**

- ☐ Each item of information contained in this information disclosure statement was first cited in any communication from a foreign patent office in a counterpart foreign application not more than three months prior to the filing of this statement.
- ☐ No item of information contained in this information disclosure statement was cited in a communication from a foreign patent office in a counterpart foreign application or, to the knowledge of the undersigned, having made reasonable inquiry, was known to any individual designated in 37 CFR §1.56(c) more than three months prior to the filing of this statement.

**DEPOSIT ACCOUNT**

- ☒ Please charge any additional fees for the papers being filed herewith and for which no check or credit card payment is enclosed herewith, or credit any overpayment to deposit account number 15-0030. A duplicate copy of this sheet is enclosed.

Respectfully submitted,

OBLON, SPIVAK, McCLELLAND,  
MAIER & NEUSTADT, P.C.

  
Marvin J. Spivak

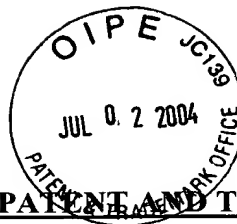
Registration No. 24,913

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**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

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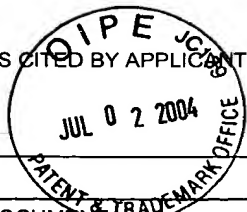
**STATEMENT OF RELEVANCY**

**Reference AO (JP 2001-67409) on Form PTO-1449:**

This invention provides a dealing system by which the option pricing is possible for not-normal distribution function of daily log-return. The option price is calculated by solving Boltzmann equation with Monte-Carlo method.

**Reference AP (JP 2003-331128) on Form PTO-1449:**

This invention provides a pricing method for the derivatives of which underlying asset such as electricity has a volatility larger than 100% or maturity term longer than 10 years. For this purpose, Monte-Carlo method is used to solve Boltzmann equation considering the relation between electricity demand and supply.

Form PTO 1449 (Modified)		U.S. DEPARTMENT OF COMMERCE PATENT AND TRADEMARK OFFICE		ATTY DOCKET NO. <b>205200US2PCT</b>		SERIAL NO. <b>09/807,963</b>	
LIST OF REFERENCES CITED BY APPLICANT 				APPLICANT <b>Yuji UENOHARA, et al.</b>			
				FILING DATE <b>June 1, 2001</b>		GROUP <b>2166</b>	
<b>U.S. PATENT DOCUMENTS</b>							
EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUB CLASS	FILING DATE IF APPROPRIATE
	AA						
	AB						
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						
	AK						
	AL						
	AM						
	AN						
<b>FOREIGN PATENT DOCUMENTS</b>							
		DOCUMENT NUMBER	DATE	COUNTRY	TRANSLATION YES      NO		
	AO	2001-67409	03/16/2001	JAPAN (with English Abstract)			X
	AP	2003-331128	11/21/2003	JAPAN (with English Abstract)			X
	AQ						
	AR						
	AS						
	AT						
	AU						
	AV						
<b>OTHER REFERENCES (Including Author, Title, Date, Pertinent Pages, etc.)</b>							
	AW						
	AX						
	AY						
	AZ						<input type="checkbox"/> Additional References sheet(s) attached
Examiner					Date Considered		
*Examiner: Initial if reference is considered, whether or not citation is in conformance with MPEP 609; Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.							